LATINOS TRADING

BACKTEST REPORT

Backtest #35864 · ARB/USD · ARB/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-13.53%	-0.60	0.0%	-35.11%

EQUITY CURVE

119 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The ARB/USD TS-Momentum backtest failed catastrophically with zero winning trades and a 35.11% drawdown, driven by only two executed positions over the full period. Such a tiny sample size renders the negative Sharpe ratio of -0.60 statistically insignificant and provides no reliable evidence of strategy failure. The algorithm likely overfitted to transient volatility or failed to account for the current bearish momentum in the Arbitrum ecosystem. Before redeploying, you must expand the test window to capture multiple market cycles and refine entry filters to avoid liquidation risk on low liquidity.

ADDITIONAL METRICS

CAGR	**-19.49%**
Sortino Ratio	**-0.50**
Turnover	**5.56x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$8649.58**